# LATINOS TRADING

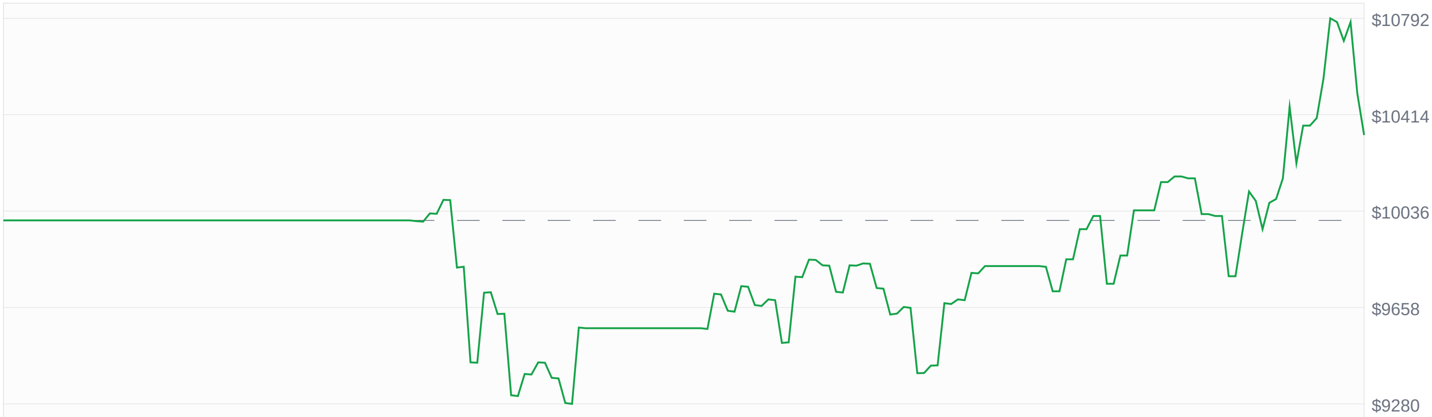
## BACKTEST REPORT

Backtest #53886 · STRW · STRW · Zen Mean Reversion (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +3.32% | 0.37 | 66.7% | -7.41% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The STRW Zen Mean Reversion backtest shows a +3.32% ROI with a 66.7% win rate, but the 0.37 Sharpe ratio and 7.41% drawdown indicate weak risk-adjusted returns. With only three total trades, the statistical significance is negligible, making these performance metrics unreliable indicators of future viability. The limited sample size fails to confirm whether the mean reversion logic captures genuine volatility or merely noise. We must increase the simulation window or adjust entry thresholds to generate a statistically robust dataset before deploying live capital.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **3.32%** |
| Sortino Ratio | **0.28** |
| Turnover | **5.91x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$10334.62** |

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